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PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Application of: D. MCCABE et al.

Application No.: 09/559,320

Group Art Unit: 3624

Filed: April 27, 2000

Examiner: D. Felten

For: DERIVATIVE SECURITIES
TRADING PRODUCT UTILIZING
SUBSETS OF INDICES OR PORTFOLIOS

Attorney Docket No.: 10449-0003

AMENDMENT

Assistant Commissioner for Patents
Washington, D.C. 20231

RECEIVED
OCT 16 2002
GROUP 3600

Dear Sir or Madam:

In response to the Office Action mailed October 2, 2002, please enter the following amendments and remarks into the file of the above-identified application.

IN THE CLAIMS:

A marked-up copy of the amended claims showing insertions and [deletions] is attached in Appendix A. A clean copy of all pending claims is attached in Appendix B.

Please amend the following claims to read as indicated:

23. (Amended) A first financial instrument representing an ownership interest in a first portfolio comprising stocks in the National Association of Securities Dealers Automated Quotations System (NASDAQ)-only component of the Standard & Poor's 500 (S&P 500), wherein the market capitalization weight of each of the individual NASDAQ stocks in the first portfolio is substantially similar to that stock's corresponding market capitalization weight in the S&P 500, divided by the combined market capitalization weight of the first portfolio within the S&P 500.